COMP 576 - Fall 2017 Assignment 1

Backpropagation in a Simple Neural Network

1a) Dataset

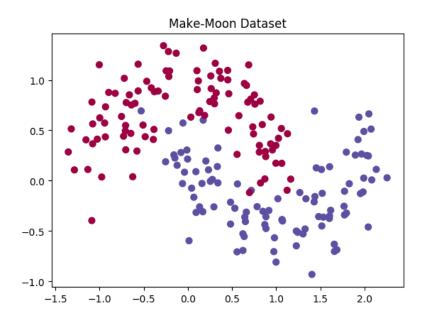


Figure 1: Make Moon Dataset

1b) Derivatives of Activation Functions

Sigmoid:

$$f(x) = \frac{1}{1+e^{-x}} = (1+e^{-x})^{-1}$$

$$\frac{d(1+e^{-x})^{-1}}{dx} = (1+e^{-x})^{-2}(e^{-x})$$

$$= \frac{e^{-x}}{(1+e^{-x})^2} = \frac{1}{1+e^{-x}} \frac{e^{-x}}{1+e^{-x}}$$

$$= \frac{1}{1+e^{-x}} \frac{(1+e^{-x})-1}{1+e^{-x}}$$

$$= \frac{1}{1+e^{-x}} \left(1 - \frac{1}{1+e^{-x}}\right)$$

$$\frac{d(1+e^{-x})^{-1}}{dx} = f(x)(1-f(x))$$

Tanh:

$$f(x) = \tanh x = \frac{\sinh x}{\cosh x}$$

$$\frac{d\left(\frac{\sinh x}{\cosh x}\right)}{dx} = \frac{\cosh x \cosh x - \sinh x \sinh x}{\cosh^2 x}$$

$$= \frac{\cosh^2 x - \sinh^2 x}{\cosh^2 x} = \frac{\cosh^2 x}{\cosh^2 x} - \frac{\sinh^2 x}{\cosh^2 x}$$

$$\frac{d\left(\frac{\sinh x}{\cosh x}\right)}{dx} = 1 - \tanh^2 x$$

ReLu:

$$f(x) = max(0, x)$$

$$f(x) = \begin{cases} x, & x > 0 \\ 0, & \text{otherwise} \end{cases}$$

$$f'(x) = \begin{cases} 1, & x > 0 \\ 0, & \text{otherwise} \end{cases}$$

1c) Building the Neural Network

Three Layer Network

$$z^1 = W^1 x + b^1 (1)$$

$$a^1 = actFun(z^1) (2)$$

$$z^2 = W^2 a^1 + b^2 (3)$$

$$a^2 = \hat{y} = softmax(z^2) \tag{4}$$

Mean Cross Entropy Loss of Batch

$$L(y, \hat{y}) = -\frac{1}{N} \sum_{n=1}^{N} \sum_{i=1}^{C} y_{n,i} \log \hat{y}_{n,i}$$
 (5)

1d) Backward Pass - Backpropagation

Gradients: $\frac{\partial L}{\partial W^2}$, $\frac{\partial L}{\partial b^2}$, $\frac{\partial L}{\partial W^1}$, $\frac{\partial L}{\partial b^1}$

$$\frac{\partial L}{\partial W^2} = \frac{\partial L}{\partial \hat{y}} \frac{\partial \hat{y}}{\partial z^2} \frac{\partial z^2}{\partial W^2}$$

$$\frac{\partial z^2}{\partial W^2} = \frac{\partial (W^2 a^2 + b^2)}{\partial W^2}$$

$$\frac{\partial z^2}{\partial W^2} = a^2$$

$$\frac{\partial \hat{y_i}}{\partial z_i^2} = \frac{\partial \left(\frac{e^{z_i^2}}{\sum_{j=1}^C e^{z_j^2}}\right)}{\partial z_i^2}$$

if
$$j = i$$

$$=\frac{e^{z_i^2}\sum_{j=1}^C e^{z_j^2} - e^{z_i^2} e^{z_i^2}}{\left(\sum_{j=1}^C e^{z_j^2}\right)^2} = \frac{e^{z_i^2}(\sum_{j=1}^C e^{z_j^2} - e^{z_i^2})}{\sum_{j=1}^C e^{z_j^2}\sum_{j=1}^C e^{z_j^2}}$$

$$\frac{\partial \hat{y}_i}{\partial z_i^2} = \hat{y}_i (1 - \hat{y}_i)$$

if
$$j \neq i$$

$$\frac{\partial \hat{y}_i}{\partial z_j^2} = \frac{0 - e^{z_i^2} e^{z_j^2}}{(\sum_{i=1}^C e^{z_j^2})^2}$$

$$\frac{\partial \hat{y_i}}{\partial z_j^2} = -\hat{y_i}\hat{y_j}$$

$$\frac{\partial L}{\partial \hat{y}_i} = -\frac{1}{N} \sum_{n=1}^{N} \sum_{i=1}^{C} \frac{\partial (y_i \log \hat{y}_i)}{\partial \hat{y}_i} = -\frac{1}{N} \sum_{n=1}^{N} \sum_{i=1}^{C} y_i \left(\frac{1}{\hat{y}_i}\right) \frac{\partial \hat{y}_i}{\partial z_i^2}$$

 $\forall i$

$$= -\frac{1}{N} \sum_{n=1}^{N} \left[\frac{y_i}{\hat{y_i}} \hat{y_i} (1 - \hat{y_i}) + \sum_{j \neq i}^{C} \frac{y_j}{\hat{y_j}} (-\hat{y_j} \hat{y_i}) \right]$$

$$= -\frac{1}{N} \sum_{n=1}^{N} \left[y_i (1 - \hat{y_i}) - \sum_{j \neq i}^{C} y_j \hat{y_i} \right]$$

$$= \frac{1}{N} \sum_{n=1}^{N} \left[-y_i + y_i \hat{y}_i + \sum_{j \neq i}^{C} y_j \hat{y}_i \right]$$

$$= \frac{1}{N} \sum_{n=1}^{N} \left[-y_i + \sum_{j=1}^{C} y_j \hat{y}_i \right]$$

= since y_j is one-hot encoded

$$\implies \sum_{j=1}^{C} y_j = 1$$

$$\therefore rac{\partial L}{\partial z_i^2} = rac{1}{N} \sum_{n=1}^N (\hat{y_i} - y_i)$$

Let
$$\delta^3 = (\hat{y_i} - y_i)$$

$$\frac{\partial L}{\partial W^2} = \frac{1}{N} \sum_{n=1}^{N} \delta^3 a^3$$

$$\frac{\partial L}{\partial W^2} = \frac{1}{N} a^{1T} \delta^3$$

$$\frac{\partial L}{\partial b^2} = \frac{\partial L}{\partial \hat{y}} \frac{\partial \hat{y}}{\partial z^2} \frac{\partial z^2}{\partial b^2}$$

$$\frac{\partial z^2}{\partial b^2} = 1$$

$$\frac{\partial L}{\partial b^2} = \frac{1}{N} \sum_{n=1}^C \delta^3$$

$$\frac{\partial L}{\partial W^1} = \underbrace{\frac{\partial L}{\partial \hat{y}} \frac{\partial \hat{y}}{\partial z^2}}_{\frac{1}{N} \sum_{i=1}^{N} \delta^3} \underbrace{\frac{\partial z^2}{\partial a^1}}_{f'(z^1)} \underbrace{\frac{\partial a^1}{\partial z^1}}_{f'(z^1)} \underbrace{\frac{\partial z^1}{\partial W^1}}_{x}$$

$$=\frac{1}{N}W^{2T}\delta^3f'(z^1)$$

Let
$$\delta^2 = W^{2T} \delta^3 f'(z^1)$$

$$=\frac{1}{N}\delta^2x$$

$$rac{\partial L}{\partial W^1} = rac{1}{N} x^T \delta^2$$

$$\frac{\partial L}{\partial b^1} = \underbrace{\frac{\partial L}{\partial \hat{y}} \frac{\partial \hat{y}}{\partial z^2} \frac{\partial z^2}{\partial a^1} \frac{\partial a^1}{\partial z^1}}_{\frac{1}{N} \delta^2} \underbrace{\frac{\partial z^1}{\partial b^1}}_{1}$$

$$rac{\partial L}{\partial b^1} = rac{1}{N} \delta^2$$

1e) Training Network

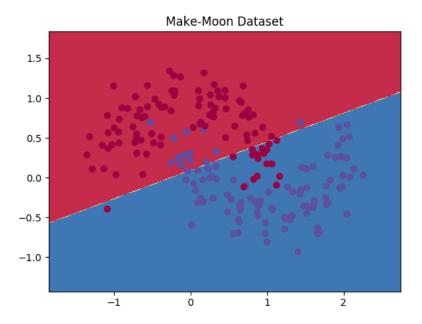


Figure 2: Using Sigmoid Activation Function with 3 Hidden Neurons and stepsize = 0.01

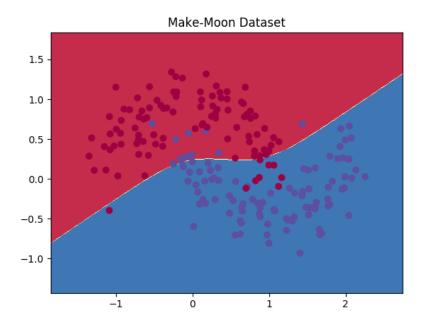


Figure 3: Using Tanh Activation Function with 3 Hidden Neurons and stepsize = 0.01

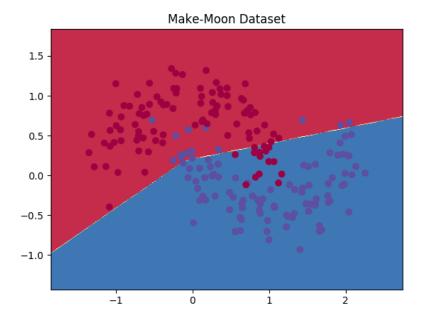


Figure 4: Using ReLu Activation Function with 3 Hidden Neurons and stepsize = 0.01

Training Using more Neurons .

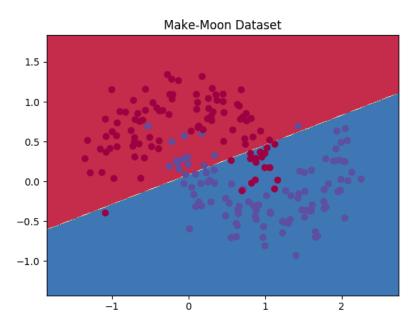


Figure 5: Using Sigmoid Activation Function with 50 Hidden Neurons and stepsize = 0.01

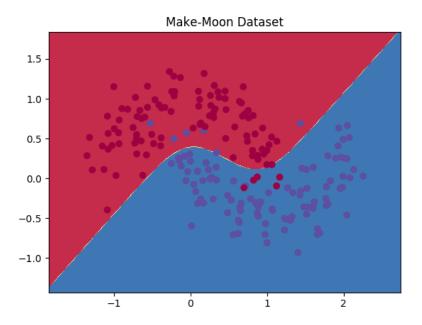


Figure 6: Using Tanh Activation Function with 50 Hidden Neurons and stepsize = 0.01

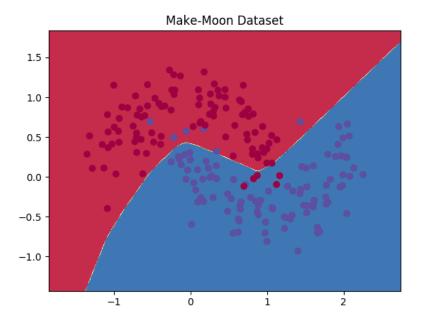


Figure 7: Using ReLu Activation Function with 50 Hidden Neurons and stepsize = 0.01

As you increase the number of neurons in the hidden layer, the decision boundary improves in both cases where the activation function is Tanh and ReLu, where as the Sigmoid case remains constant. In both Tanh and ReLu accuracy increased when the number of hidden was increased.

1f) Training a Deep Network

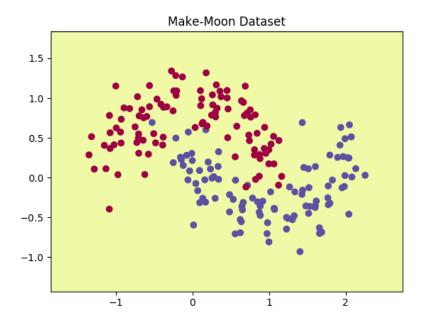


Figure 8: Using Sigmoid Activation Function with 10 Hidden Layers and 20 Hidden Neurons/layer and stepsize = 0.01

The sigmoid function with this architecture performed so poorly that it was not able to draw a decision boundary seperating the dataset

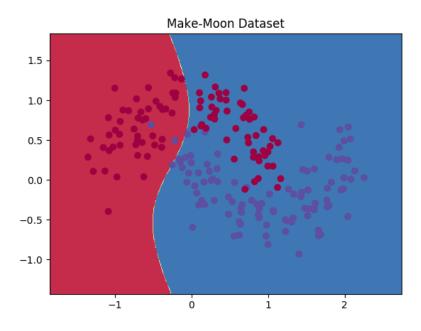


Figure 9: Using Tanh Activation Function with 10 Hidden Layers and 20 Hidden Neurons/layer and stepsize = 0.01

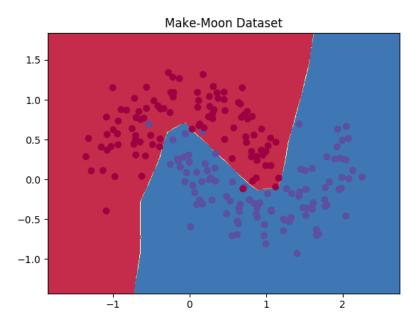


Figure 10: Using ReLu Activation Function with 10 Hidden Layers and 20 Hidden Neurons/layer and stepsize = 0.01

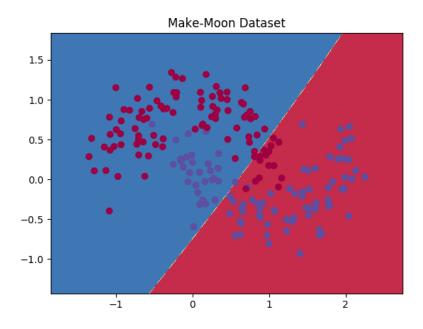


Figure 11: Using Sigmoid Activation Function with 2 Hidden Layers and 10 Hidden Neurons/layer and stepsize = 0.01

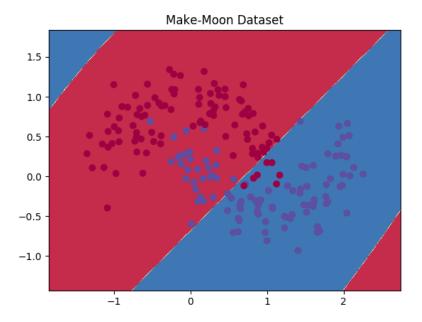


Figure 12: Using Tanh Activation Function with 2 Hidden Layers and 10 Hidden Neurons/layer and stepsize = 0.01

Using a deep Network the ReLu activation function works the best. In both the Sigmoid and Tanh activation cases, having a deeper network produces worse results.

Training with a new dataset. I decided to use the make circle dataset to see how well the network performs where seperation is highly non-linear.

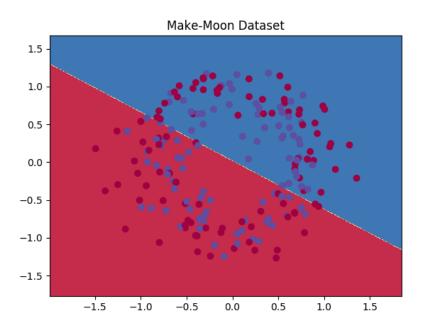


Figure 13: Using Sigmoid Activation Function with 2 Hidden Layers and 10 Hidden Neurons/layer and stepsize = 0.01

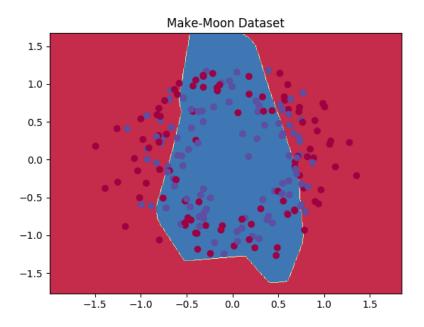


Figure 14: Using ReLu Activation Function with 2 Hidden Layers and 10 Hidden Neurons/layer and stepsize = 0.01

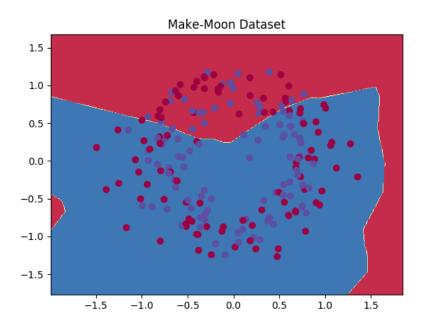


Figure 15: Using ReLu Activation Function with 6 Hidden Layers and 10 Hidden Neurons/layer and stepsize = 0.01

Once again, the ReLu activation functions performs the best. Also as you increase the depth of the network the performance starts the decrease

Training a Simple Deep Convolutional Network on MNIST

2.a) Final Test Accuracy

The final Test accuracy for this run is 0.9865

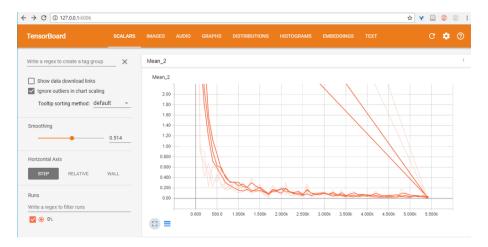
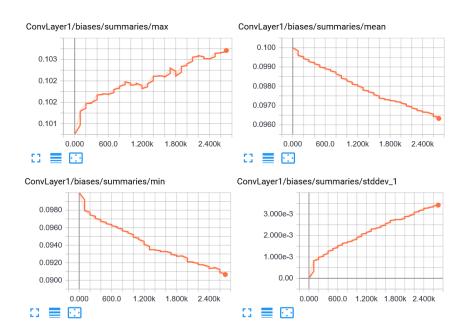


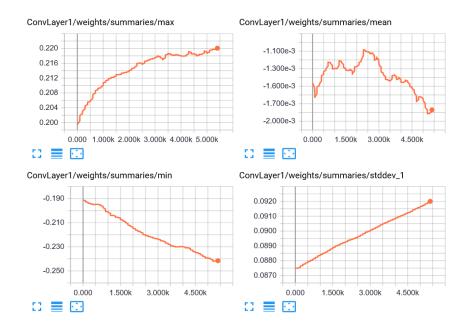
Figure 16: Training Loss

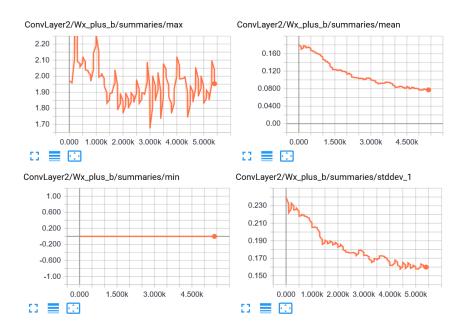
2.b) More on Visualizing Your Training

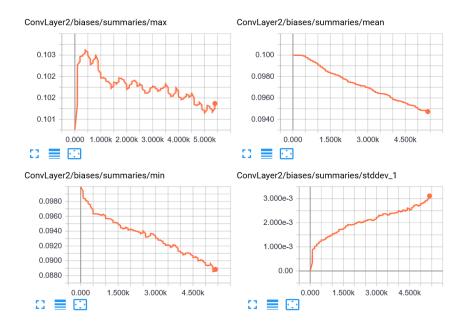




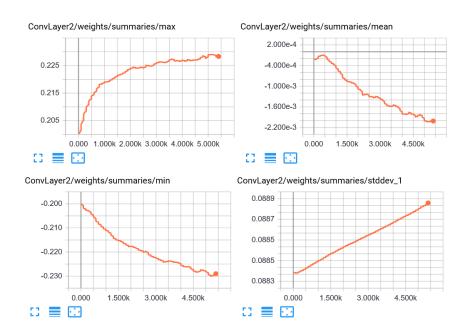




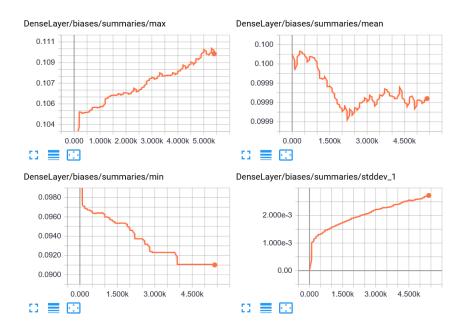


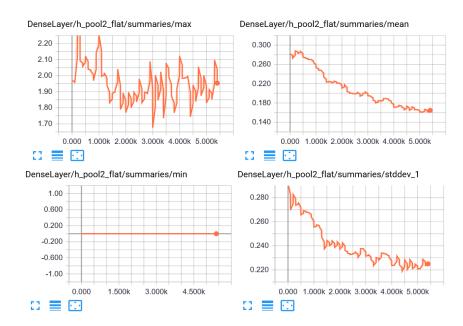


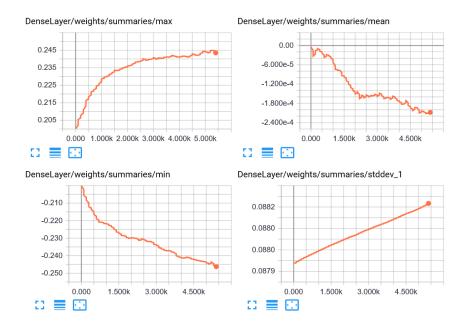






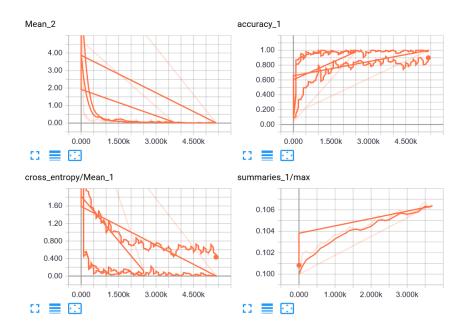




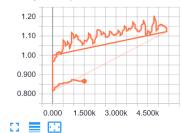


2.c) Time for More Fun!!!

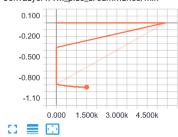
Training with Tanh activation function and momentum optimizer. A final accuracy of 0.9125



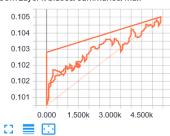
ConvLayer1/Wx_plus_b/summaries/max



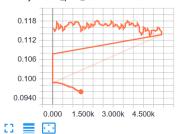
ConvLayer1/Wx_plus_b/summaries/min



ConvLayer1/biases/summaries/max



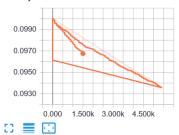
ConvLayer1/Wx_plus_b/summaries/mean



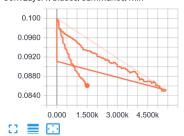
ConvLayer1/Wx_plus_b/summaries/stddev_1



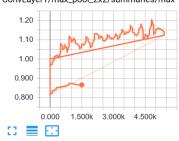
ConvLayer1/biases/summaries/mean



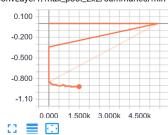
ConvLayer1/biases/summaries/min



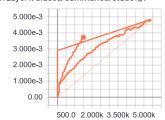
ConvLayer1/max_pool_2x2/summaries/max



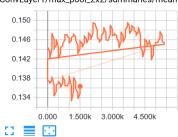
ConvLayer1/max_pool_2x2/summaries/min



ConvLayer1/biases/summaries/stddev_1



ConvLayer1/max_pool_2x2/summaries/mean



ConvLayer1/max_pool_2x2/summaries/stddev_1



